

(Revised)

State of California
Pooled Money Investment Account
Market Valuation
6/30/2009

Carrying Cost Plus				
Description	Accrued Interest Purch.	Amortized Cost	Fair Value	Accrued Interest
United States Treasury:				
Bills	\$ 9,424,096,404.86	\$ 9,471,037,778.34	\$ 9,483,166,000.00	NA
Notes	\$ 3,969,614,275.72	\$ 3,963,136,090.42	\$ 3,962,440,362.00	\$ 16,014,185.20
Federal Agency:				
SBA	\$ 550,472,923.43	\$ 550,463,248.69	\$ 538,418,039.01	\$ 571,504.21
MBS-REMICs	\$ 996,073,150.68	\$ 996,073,150.68	\$ 1,029,578,325.78	\$ 4,734,814.03
Debentures	\$ 1,961,747,605.43	\$ 1,961,747,605.43	\$ 1,993,844,060.00	\$ 10,016,635.24
Debentures FR	\$ 4,598,611,595.69	\$ 4,598,611,595.69	\$ 4,602,252,470.00	\$ 4,298,040.52
Discount Notes	\$ 1,948,991,916.73	\$ 1,949,619,361.12	\$ 1,949,735,000.00	NA
FHLMC PC	\$ 138.50	\$ 138.50	\$ 140.66	\$ 2.48
GNMA	\$ 125,161.03	\$ 125,161.03	\$ 139,499.73	\$ 1,236.40
IBRD Deb FR	\$ 300,000,000.00	\$ 300,000,000.00	* \$ 301,324,800.00	\$ 750,482.00
CDs and YCDs FR	\$ -	\$ -	\$ -	\$ -
Bank Notes	\$ -	\$ -	\$ -	\$ -
CDs and YCDs	\$ 4,575,028,550.79	\$ 4,575,028,550.79	\$ 4,575,024,080.75	\$ 2,035,175.01
Commercial Paper	\$ 2,113,859,787.52	\$ 2,113,937,565.28	\$ 2,113,698,499.99	NA
Corporate:				
Bonds FR	\$ 270,721,149.23	\$ 270,721,149.23	\$ 269,860,903.64	\$ 214,420.67
Bonds	\$ 33,232,164.49	\$ 33,232,164.49	\$ 33,531,827.80	\$ 391,075.00
Repurchase Agreements	\$ -	\$ -	\$ -	NA
Reverse Repurchase	\$ -	\$ -	\$ -	\$ -
Time Deposits	\$ 5,556,000,000.00	\$ 5,556,000,000.00	\$ 5,556,000,000.00	NA
AB 55 & GF Loans	\$ 14,444,693,556.67	\$ 14,444,693,556.67	\$ 14,444,693,556.67	NA
TOTAL	\$ 50,743,268,380.77	\$ 50,784,427,116.36	\$ 50,853,707,566.03	\$ 39,027,570.76

Fair Value Including Accrued Interest * \$ 50,892,735,136.79

Repurchase Agreements, Time Deposits, AB 55 & General Fund loans, and Reverse Repurchase agreements are carried at portfolio book value (carrying cost).

The value of each participating dollar equals the fair value divided by the amortized cost (* 1.001364207). As an example: if an agency has an account balance of \$20,000,000.00, then the agency would report its participation in the LAIF valued at \$20,027,284.13 or \$20,000,000.00 x 1.001364207.

* Price adjusted; Market Average